

Implicit Data Association from Spectrally-Clustered Local Matches

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Motivation

- Data Association is tricky
 - Perceptual Ambiguity
 - *Different* environments look the *same*
 - The *same* environment can look *different*
 - Positional uncertainty exacerbates the problem
 - More potentially similar looking environments
- “Classic” approach
 - Explicit global data association
 - Constellations of features to increase robustness
 - Exponentially-increasing search space
 - Only practical due to efficient search heuristics

Neira & Tardos, 2001
Bailey, 2002

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Finding another way...

- Global Place recognition
 - “Never mind the prior, I see something globally unambiguous. I know where I am.”

Haeberlen et al., 2004
Cummins & Newman, 2007
Ho & Newman, 2007
- Local matches
 - “These two local maps look similar. Maybe they’re the same place?”
 - Ignore the global context
 - Makes problem smaller → faster to solve
 - False positives!
 - *How large do the local matches need to be?*
 - *How can we detect the “picket fence” problem?*
 - *Larger local matches increase computational costs?*

Gutmann & Konolige 2000

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Our Central Message

- Local matches *are* a reliable and efficient way of performing global loop closing!
- We describe sufficient conditions when a local match is a global match
- Efficiently compute local matches from *very fast* pose-to-pose matches
 - *Exploit* false positives of pose-to-pose errors in order to prevent false positives due to environmental ambiguities
 - Exceptionally few (if any) false-positives end-to-end
 - Never explicitly construct large local maps for matching
 - Avoid computational costs

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Agenda

- When are local matches also global matches?
 - Two sufficient criteria
- Building local matches
 - Pose-to-Pose matches
 - Combining pose-to-pose matches into *local* matches
 - Testing the sufficient criteria
- Results
 - DLR Circles Dataset

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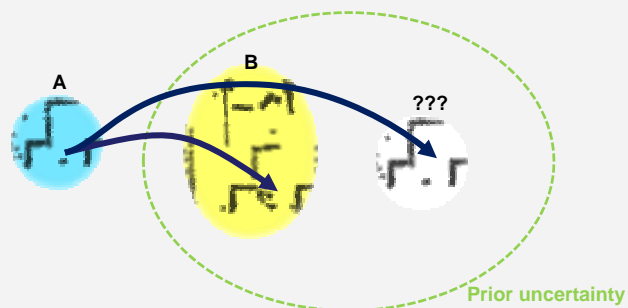
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Global Match Criteria – Global Sufficiency

- A *must* be somewhere inside the uncertainty ellipse
- If uncertainty is large, then area A and B might not be the same place
 - Area A might be *somewhere else* inside uncertainty ellipse



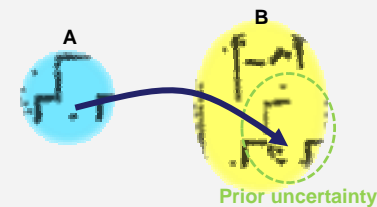
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Global Match Criteria – Global Sufficiency

- If match is large, then A must be B
 - No other place to “put” A



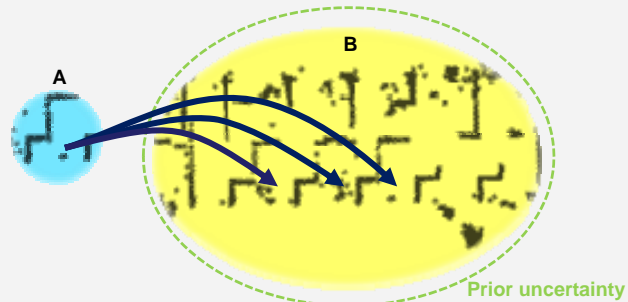
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Global Match Criteria – Global Sufficiency

- See??? I told you so!



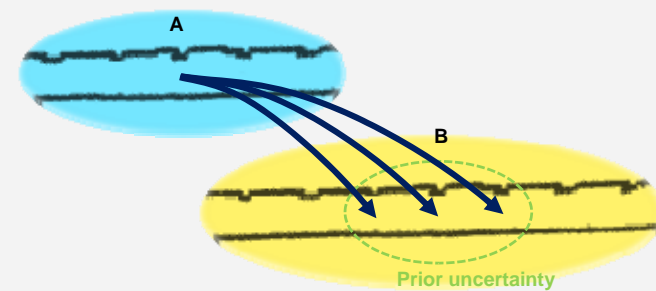
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Global Match Criteria – Local Unambiguity

- Second criterion: local unambiguity
 - “Picket Fence Problem”: large overlapping matches
 - Ambiguous!



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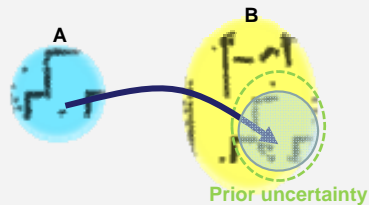
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Global Match Criteria: Summary

1. Global Sufficiency: There is no disjoint match (“It’s not somewhere else entirely”)
2. Local unambiguity: There are no overlapping matches (“It’s either here or somewhere else entirely”)

If both are satisfied, A must match B.



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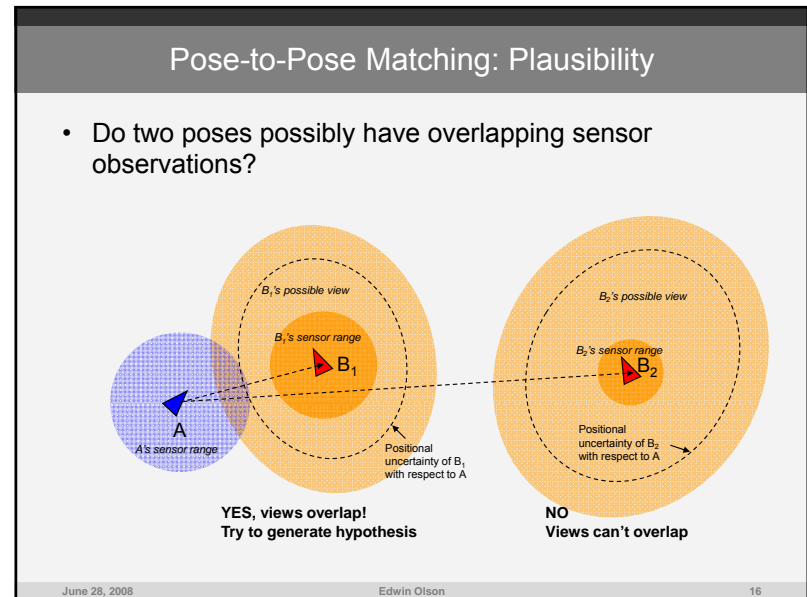
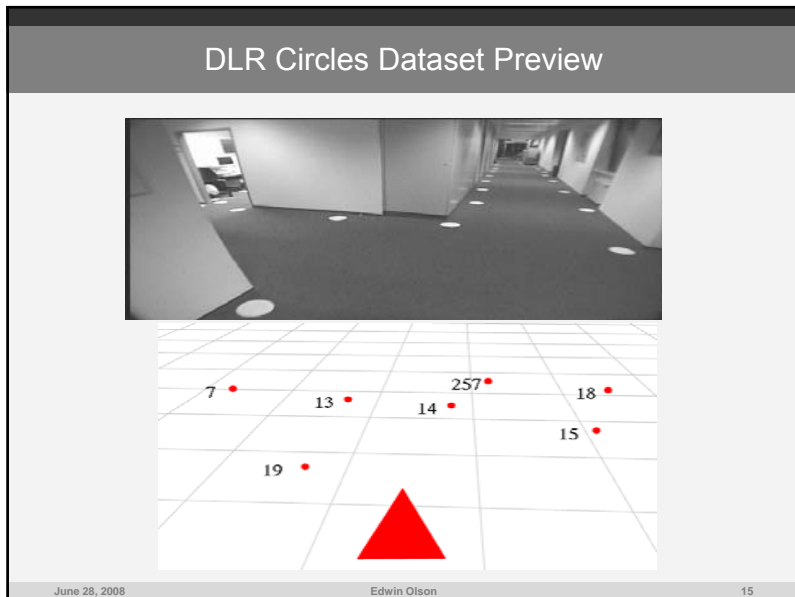
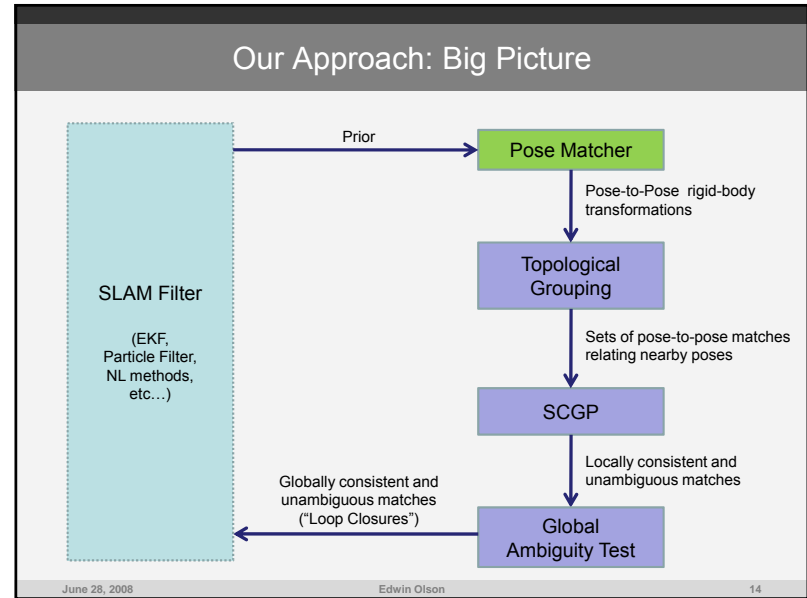
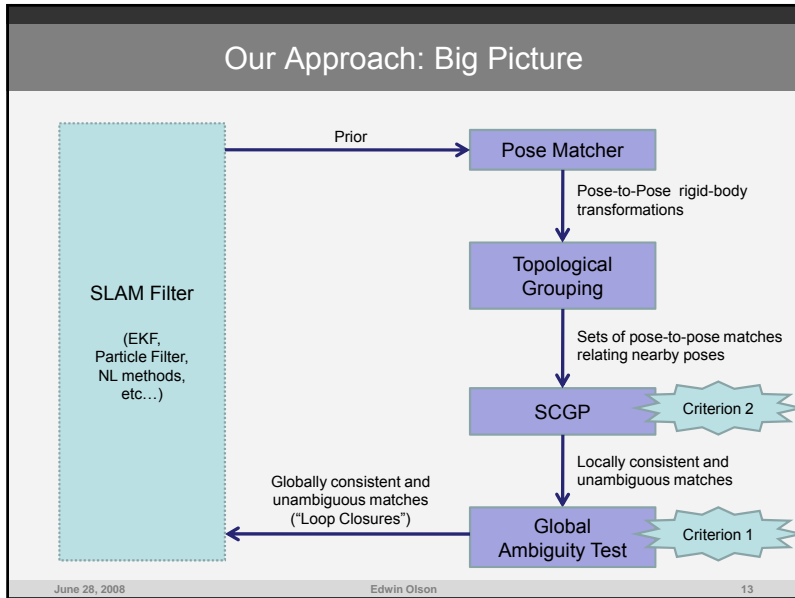
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Pose-to-Pose Matching: Plausibility

- Find all poses that might overlap our current pose **a**
 - i.e., compute $P(x_b | x_a)$ for all **b**
- Straightforward in EKF/EIF implementations
 - Manipulate the covariance matrix
- But exactness isn't critical:
 - Can use Dijkstra projection Bosse, 2004
 - Fast, conservative estimates
 - Gives us flexibility in choosing SLAM implementation
 - e.g., Nonlinear optimization methods

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Pose-to-Pose Matching

- Find pose-to-pose correspondences
 - Estimate sensor overlap based on assumed correspondences
 - RANSAC
 - Assume two correspondences, compute optimal rigid-body transformation Horn, 1987
 - Consensus = # of matched points - # of missing points inside sensor overlap region
 - Best rigid-body transformation is returned
- Critically,
 - this process will produce incorrect rigid-body transformations when the environment is ambiguous

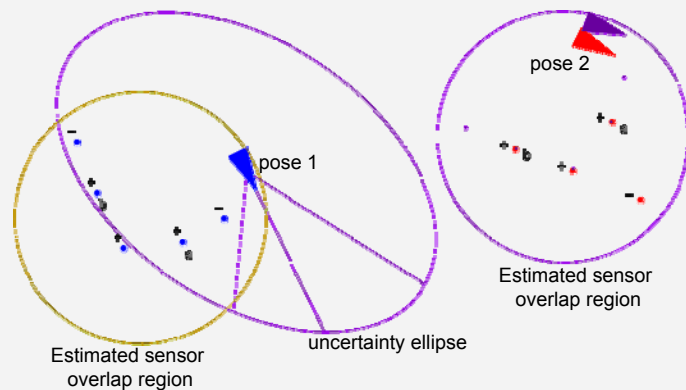
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Pose-to-Pose matching

- Example (real data from DLR circles)

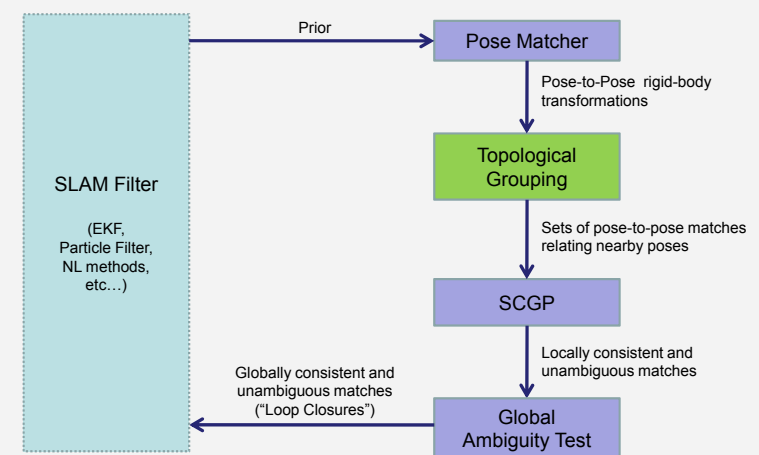


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Big Picture



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Topological Grouping

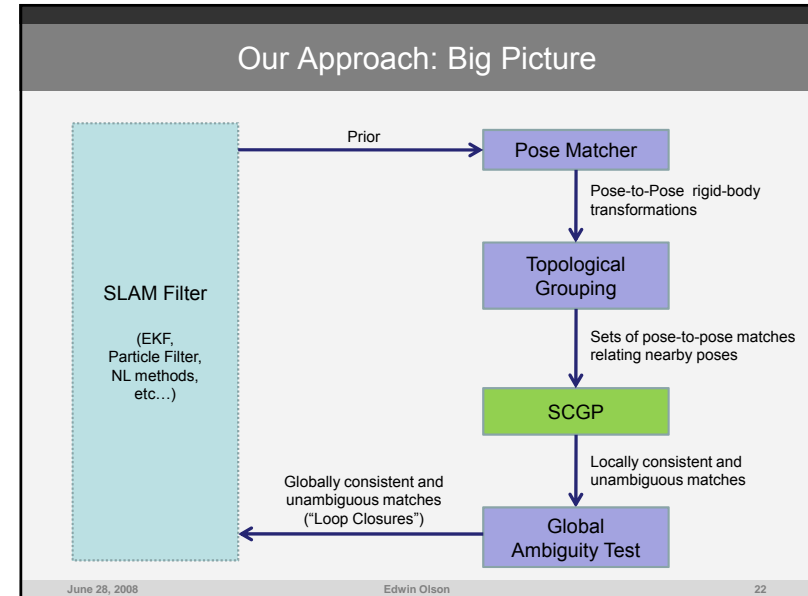
- Group together topologically-related pose-to-pose matches to form local matches
- Each group asks a “topological question”
 - do two local maps match?

Olson 2008

Local Match Group 1

Local Match Group 2

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Local Unambiguous Matches

- Our goal:

Unfiltered Local Match
(set of pose-to-pose matches)

Locally consistent and unambiguous
local match
(set of pose-to-pose matches)

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Locally-Consistent Matches

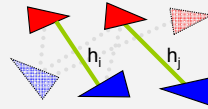
- Idea:
 - Correct pose-to-pose hypotheses *must* agree with each other
 - (There is only one “truth”)
 - Incorrect pose-to-pose hypotheses tend to disagree with each other
 - (There are many ways to be wrong)
 - Find self-consistent subset of hypotheses
 - If there are multiple subsets that are self-consistent, then we might have a “picket fence”!

Olson 2005

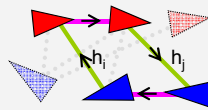
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How can we tell if two hypotheses agree?

- Consider two hypotheses i and j in the set:



- Form a loop
 - Add two additional edges from our prior



Rigid-body transformation around loop should be the identity matrix

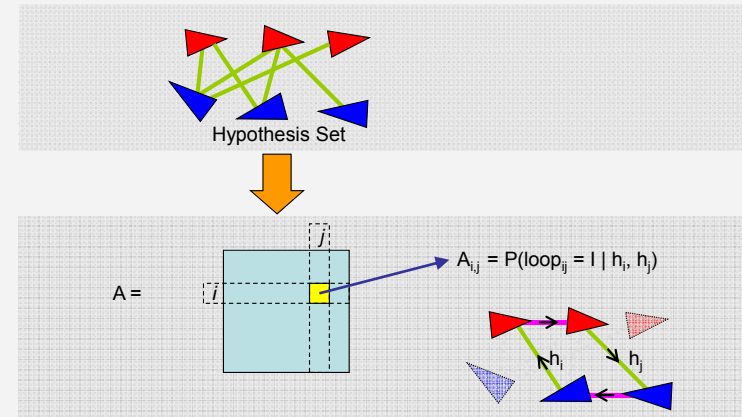
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Our Method

- Form pair-wise consistency matrix A



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Single Cluster Graph Partitioning [Olson2005]

- Our goal: find the best *indicator vector*
 - Indicator vector represents a subset of the hypotheses

Indicator vector v $v_i = 1$ if h_i is correct,
0 if h_i is incorrect

- Idea:** Identify the subset of hypotheses that is maximally self-consistent
 - What subset v has the greatest average pair-wise consistency, λ ?

$$\lambda = \frac{v^T A v}{v^T v}$$

Sum of all pair-wise consistencies between hypotheses in v

Number of hypotheses in v

- aka Densest Subgraph Problem

Gallo et al 1989

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Consistent Local Matches

- We want to maximize λ by finding a good v :

$$\lambda = \frac{v^T A v}{v^T v}$$

- The best solutions maximize the equation:

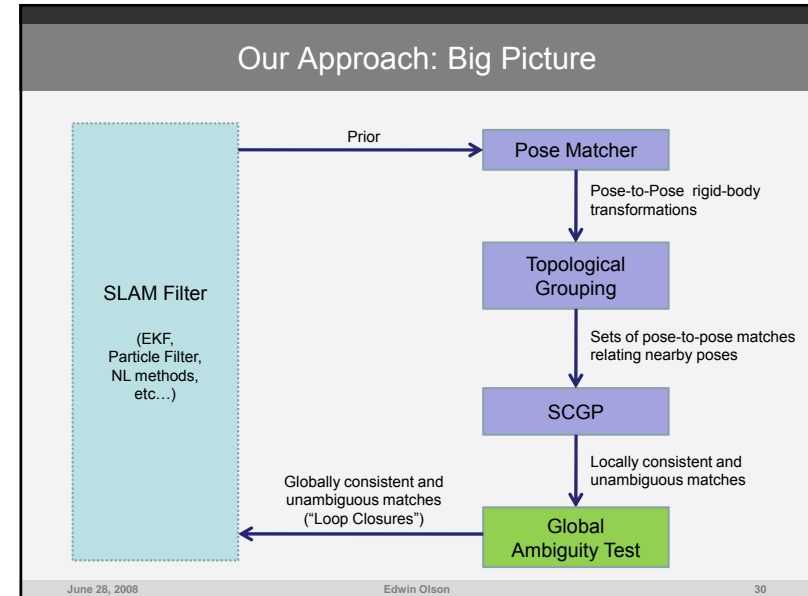
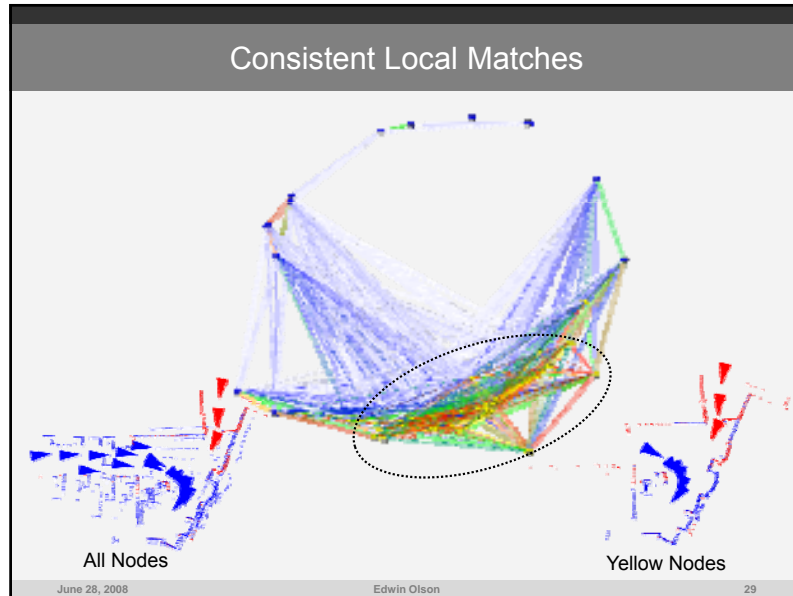
$$A v = \lambda v$$

- Critical results:
 - Subset v_1 is maximally self-consistent subset
 - If λ_1 / λ_2 is large (>2) then v_1 is locally unambiguous

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Global Consistency

- Correct method:
 - Can two copies of A be arranged so that they both fit inside the covariance ellipse?
- Our Practical approximation:
 - Is the bounding dimension of A at least half the length of the dominant axis of the covariance ellipse?
 - Potential failure mode: very narrow local matches

A

B

Prior uncertainty

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DLR Results



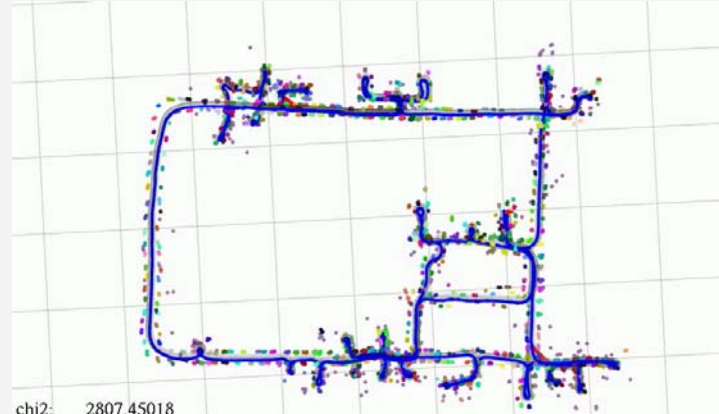
```
chi2: 0.55639
norm: Infinity
xy e2: NaN
th e2: NaN
```

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DLR Results



```
chi2: 2807.45018
norm: 0.46443
xy e2: NaN
th e2: NaN
```

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DLR Results

- Annotate each pose-to-pose hypothesis with whether the data-associations match ground-truth
 - Incorrect matches rejected (zero false positive rate)
 - Fairly high false-negative rate
 - But observation noise can cause a hypothesis to be bad even if it was derived from correct associations

Hypothesis Outcome	Good Assoc.	Bad Assoc.
Accepted Hypotheses	2043	0
Rejected (small set)	714	32
Rejected (ambiguous)	1168	105
Rejected (inconsistent)	544	38

- Total CPU time (pose-to-pose matching, grouping, SCGP, graph optimization): 199s

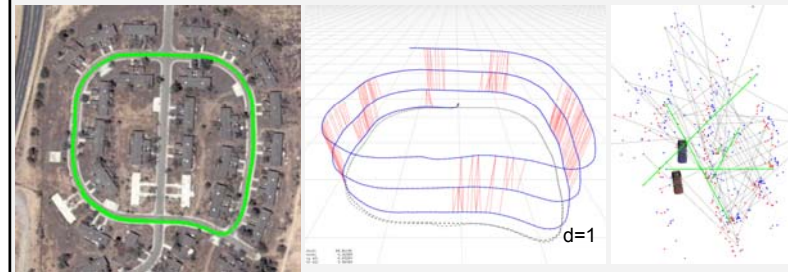
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Additional Results

- Also successfully applied to:
 - Standard LIDAR benchmark datasets
 - Bearing-only vision features with highly ambiguous descriptors



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Conclusions

- Local Matching can be used to establish global matches in a principled fashion
- Local Matches cheaply assembled from trivially-computed pose-to-pose matches
- Account for local ambiguity: “picket fence” by using SCGP’s confidence metric
- Account for positional uncertainty: more uncertainty requires more evidence (and the converse too!)
- Friendly to fast SLAM methods
 - Don’t need full covariance